

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
( Margin Requirement )

As of 19 December 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
<b>Index Futures</b>							
↓ SET50 Index	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75	
<b>Metal Futures</b>							
50 Baht Gold	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50	
10 Baht Gold	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
Gold Online Futures	13,110.00	9,177.00	3,933.00	3,277.50	2,294.25	983.25	
<b>Currency Futures</b>							
USD	570.00	399.00	171.00	142.50	99.75	42.75	
<b>Agriculture Futures</b>							
RSS3	22,800.00	15,960.00	6,840.00	22,800.00	15,960.00	6,840.00	
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-	
<b>Sector Futures</b>							
↓ BANK Index	22,230.00	15,561.00	6,669.00	5,557.50	3,890.25	1,667.25	
↓ COMM Index	23,408.00	16,385.60	7,022.40	5,852.00	4,096.40	1,755.60	
↓ ENERGY Index	19,304.00	13,512.80	5,791.20	4,826.00	3,378.20	1,447.80	
↓ FOOD Index	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45	
↓ ICT Index	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
<b>Interest Rate Futures</b>							
5Y Gov Bond	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	
3M BIBOR	722.00	505.40	216.60	-	-	-	
<b>Single Stock Futures</b>							
↑ AAV	418.00	292.60	125.40	104.50	73.15	31.35	
ADVANC	11,590.00	8,113.00	3,477.00	2,897.50	2,028.25	869.25	
AMATA	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
AOT	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05	
↑ AP	1,026.00	718.20	307.80	256.50	179.55	76.95	
↓ BA	1,026.00	718.20	307.80	256.50	179.55	76.95	
↓ BANPU	1,482.00	1,037.40	444.60	370.50	259.35	111.15	
↓ BAY	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
↓ BBL	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50	
↓ BCH	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↑ BCP	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
BDMS	2,812.00	1,968.40	843.60	703.00	492.10	210.90	
↓ BEAUTY	2,964.00	2,074.80	889.20	741.00	518.70	222.30	
↑ BEC	1,064.00	744.80	319.20	266.00	186.20	79.80	
↓ BEM	532.00	372.40	159.60	133.00	93.10	39.90	
↓ BH	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
↑ BJC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00	
BLA	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00	
BLAND	76.00	53.20	22.80	19.00	13.30	5.70	
BTS	418.00	292.60	125.40	104.50	73.15	31.35	
↑ CBG	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
CENTEL	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45	
↓ CHG	266.00	186.20	79.80	66.50	46.55	19.95	
CK	1,938.00	1,356.60	581.40	484.50	339.15	145.35	
CKP	684.00	478.80	205.20	171.00	119.70	51.30	
↓ CPALL	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70	
↓ CPF	1,254.00	877.80	376.20	313.50	219.45	94.05	
CPN	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25	
↓ DELTA	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↓ DTAC	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
EGCO	Z18X, H19X, M19X	11,525.40	8,067.78	3,457.62	2,881.35	2,016.95	864.41
	U19 onwards	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↓ EPG	760.00	532.00	228.00	190.00	133.00	57.00	
GLOBAL	Z18X	2,177.40	1,524.18	653.22	346.47	242.53	103.94
	H19 onwards	2,090.00	1,463.00	627.00	522.50	365.75	156.75
GLOW	Z18X, H19X	7,845.10	5,491.57	2,353.53	1,961.22	1,372.85	588.37
	M19 onwards	7,676.00	5,373.20	2,302.80	1,919.00	1,343.30	575.70
↓ GPSC	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55	
↓ GUNKUL	304.00	212.80	91.20	76.00	53.20	22.80	

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

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(Margin Requirement)

As of 19 December 2018

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
↑	HANA	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	
↓	HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35	
↓	ICHI	418.00	292.60	125.40	104.50	73.15	31.35	
	INTUCH	3,154.00	2,207.80	946.20	788.50	551.95	236.55	
↓	IRPC	570.00	399.00	171.00	142.50	99.75	42.75	
	ITD	266.00	186.20	79.80	66.50	46.55	19.95	
↓	IVL	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05	
↑	JAS	380.00	266.00	114.00	95.00	66.50	28.50	
↓	KBANK	13,300.00	9,310.00	3,990.00	3,325.00	2,327.50	997.50	
	KCE	Z18X, H19X	12,920.00	9,044.00	3,876.00	3,230.00	2,261.00	969.00
		M19 onwards	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
↑	KKP	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
↓	KTB	950.00	665.00	285.00	237.50	166.25	71.25	
↓	KTC	Z18X, H19X, M19X	31,920.00	22,344.00	9,576.00	7,980.00	5,586.00	2,394.00
		U19 onwards	3,192.00	2,234.40	957.60	798.00	558.60	239.40
↑	LH	1,330.00	931.00	399.00	332.50	232.75	99.75	
	LPN	1,178.00	824.60	353.40	294.50	206.15	88.35	
	MAJOR	1,786.00	1,250.20	535.80	446.50	312.55	133.95	
↓	MINT	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	
↓	MTC	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05	
↓	PLANB	494.00	345.80	148.20	123.50	86.45	37.05	
↓	PSH	1,368.00	957.60	410.40	342.00	239.40	102.60	
	PTG	1,976.00	1,383.20	592.80	494.00	345.80	148.20	
↓	PTT	Z18X, H19X	46,740.00	32,718.00	14,022.00	11,685.00	8,179.50	3,505.50
		M19 onwards	4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
↓	PTTEP	17,594.00	12,315.80	5,278.20	4,398.50	3,078.95	1,319.55	
↓	PTTGC	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	
↓	QH	304.00	212.80	91.20	76.00	53.20	22.80	
↑	RATCH	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	
	ROBINS	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75	
	S	380.00	266.00	114.00	95.00	66.50	28.50	
	SAMART	1,064.00	744.80	319.20	266.00	186.20	79.80	
↓	SAWAD	Z18X, H19X	6,541.70	4,579.19	1,962.51	1,635.22	1,144.65	490.56
		M19 onwards	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
↓	SCB	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00	
↓	SCC	21,850.00	15,295.00	6,555.00	5,462.50	3,823.75	1,638.75	
↑	SIRI	152.00	106.40	45.60	38.00	26.60	11.40	
↑	SPALI	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
	SPCG	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
↑	STA	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↓	STEC	1,976.00	1,383.20	592.80	494.00	345.80	148.20	
	STPI	1,254.00	877.80	376.20	313.50	219.45	94.05	
	TASCO	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
↓	TCAP	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↓	THAI	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↓	THCOM	912.00	638.40	273.60	228.00	159.60	68.40	
↓	TISCO	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20	
↓	TMB	190.00	133.00	57.00	47.50	33.25	14.25	
↓	TOP	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00	
↑	TPIPL	190.00	133.00	57.00	47.50	33.25	14.25	
↓	TRUE	418.00	292.60	125.40	104.50	73.15	31.35	
	TTA	570.00	399.00	171.00	142.50	99.75	42.75	
↓	TTCL	988.00	691.60	296.40	247.00	172.90	74.10	
↓	TTW	760.00	532.00	228.00	190.00	133.00	57.00	
↑	TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30	
↓	TVO	1,482.00	1,037.40	444.60	370.50	259.35	111.15	
↓	UNIQ	1,748.00	1,223.60	524.40	437.00	305.90	131.10	
↓	VGI	684.00	478.80	205.20	171.00	119.70	51.30	
↑	VNG	760.00	532.00	228.00	190.00	133.00	57.00	
	WHA	342.00	239.40	102.60	85.50	59.85	25.65	

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

## Inter-Commodity Spread Credit

As of 19 December 2018

Combined Commodity	Delta Ratio	Discount Rate
SET50 : FOOD	1 : 2	70%
BANK : SET50	1 : 2	60%
BANK : FOOD	1 : 5	60%
COMM : SET50	1 : 2	60%
ENERG : SET50	1 : 1	60%
ENERG : FOOD	1 : 2	60%
SET50 : ICT	1 : 1	60%
ICT : FOOD	1 : 1	60%
BANK : ICT	1 : 4	50%
COMM : ICT	1 : 3	50%
COMM : FOOD	1 : 4	50%
GOLD : GO	1 : 3	60%
ADVANC : INTUCH	1 : 4	70%
DTAC : JAS	1 : 10	60%
DTAC : TRUE	1 : 8	50%
TRUE : JAS	1 : 1	40%
AMATA : WHA	1 : 6	70%
SPALI : QH	1 : 7	70%
AMATA : QH	1 : 8	60%
AMATA : SPALI	1 : 1	50%
AMATA : PSH	1 : 1	50%
AMATA : S	1 : 7	50%
AP : QH	1 : 2	50%
WHA : S	1 : 1	50%
WHA : QH	1 : 1	50%
PSH : WHA	1 : 5	30%
PTTEP : PTT	1 : 3	70%
PTTEP : TOP	1 : 2	60%
TOP : PTT	1 : 2	60%
BANPU : IRPC	1 : 3	60%
CKP : GUNKUL	1 : 2	60%
PTT : CKP	1 : 10	50%
PTT : GUNKUL	1 : 16	40%
BCP : SPCG	1 : 2	40%
SPCG : GUNKUL	1 : 6	40%
SCC : EPG	1 : 59	40%
BBL : KBANK	1 : 1	60%
KBANK : SCB	1 : 1	60%
SCB : KTB	1 : 7	60%
SCB : TMB	1 : 59	60%
BBL : KTB	1 : 10	50%
KBANK : TMB	1 : 86	50%
SCB : TCAP	1 : 3	50%
SCB : BAY	1 : 3	50%
BAY : TMB	1 : 17	50%
KTB : TMB	1 : 9	50%
KBANK : KTB	1 : 10	40%
CBG : MINT	1 : 1	30%
PTTGC : IVL	1 : 1	60%
CK : ITD	1 : 10	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B

## Inter-Commodity Spread Credit

As of 19 December 2018

Combined Commodity	Delta Ratio	Discount Rate
STEC : TTCL	1 : 3	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B

Multiplier ของสัญญาที่มีการ Corporate Adjust		
Underlying	Series	Contract Size
EGCO	Z18X, H19X, M19X	1,011
GLOBAL	Z18X	1,042
GLOW	Z18X, H19X	1,022
KCE	Z18X, H19X	2,000
KTC	Z18X, H19X, M19X	10,000
PTT	Z18X, H19X	10,000
SAWAD	Z18X, H19X	1,056